Integrability of Kersten-Krasil'shchik coupled KdV-mKdV equations: singularity analysis and Lax pair

Ayşe Karasu(Kalkanlı)*, Sergei Yu. Sakovich**,
Ísmet Yurduşen*

*Department of Physics, Middle East Technical University,
06531 Ankara, Turkey
**Institute of Physics, National Academy of Sciences,
220072 Minsk, Belarus

Abstract

The integrability of a coupled KdV-mKdV system is tested by means of singularity analysis. The true Lax pair associated with this system is obtained by the use of prolongation technique.

Keywords: singularity analysis, prolongation structure, Lax pair
PACS Codes: 02.90.+p, 02.20.-a, 02.30.Jr

E-mail: akarasu@metu.edu.tr, saks@pisem.net, ismety@newton.physics.metu.edu.tr

Very recently, Kersten and Krasil'shchik [1] constructed the recursion operator for symmetries of a coupled KdV-mKdV system

$$\begin{aligned} u_t &= -u_{xxx} + 6uu_x - 3ww_{xxx} - 3w_x w_{xx} + 3u_x w^2 + 6uww_x, \\ w_t &= -w_{xxx} + 3w^2 w_x + 3uw_x + 3u_x w, \end{aligned} \tag{1}$$

which arises as the classical part of one of superextensions of the KdV equation. In this work, we study the integrability of this system using the Painlevé test. Then, we use Dodd-Fordy [2] algorithm of Wahlquist-Estabrook [3] prolongation technique in order to obtain the Lax pair. We find a 3x3 matrix spectral problem for the Kersten-Krasil'shchik system.

Singularity Analysis: Let us study the integrability of (1) following the Weiss-Kruskal algorithm of singularity analysis [4], [5]. The algorithm is well known and widely used, therefore we omit unessential computational details.

First, we find that a hypersurface $\phi(x,t) = 0$ is non-characteristic for the system (1) if $\phi_x \neq 0$ and set $\phi_x = 1$ without loss of generality. Then we substitute the expansions

$$\begin{aligned} u &= u_0(t)\phi^{\alpha} + \ldots + u_r(t)\phi^{r+\alpha} + \ldots, \\ w &= w_0(t)\phi^{\beta} + \ldots + w_r(t)\phi^{r+\beta} + \ldots, \end{aligned} \tag{2}$$

into (1), and find the following branches (i.e. admissible choices of α, β, u_0 and w_0), together with the positions r of resonances (where arbitrary functions can enter the expansions):

$$\begin{aligned} \alpha &= -2, \;\; \beta = -1, \;\; u_0 = 1, \;\; w_0 = \pm i, \\ r &= -1, 1, 2, 3, 4, 6; \end{aligned} \tag{3}$$

$$\begin{aligned} \alpha &= -2, \;\; \beta = -1, \;\; u_0 = 2, \;\; w_0 = \pm 2i, \\ r &= -2, -1, 3, 3, 4, 8; \end{aligned} \tag{4}$$

$$
\begin{aligned}
\alpha &= -2, \quad \beta = 2, \quad u_0 = 2, \quad \forall w_0(t), \\
r &= -4, -1, 0, 1, 4, 6;
\end{aligned}
\tag{5}
$$

$$
\begin{aligned}
\alpha &= -2, \quad \beta = 3, \quad u_0 = 2, \quad \forall w_0(t), \\
r &= -5, -1, -1, 0, 4, 6;
\end{aligned}
\tag{6}
$$

besides those which correspond to the Taylor expansions governed by the Cauchy-Kovalevskaya theorem.

The branch (3) is generic: the expansions (2) with (3) describe the behavior of a generic solution near its singularity. The non-generic branches (4), (5) and (6) correspond to singularities of special solutions. The branches (4) and (5) admit the following interpretation, in the spirit of [6]: (4) describes the collision of two generic poles (3) with same sign of w_0, whereas (5) describes the collision of two generic poles (3) with opposite signs of w_0. The branch (6) corresponds to (5) with $w_0 \to 0$.

Next, we find from (1) the recursion relations for the coefficients $u_n(t)$ and $w_n(t)$ $(n = 0, 1, 2, \ldots)$ of the expansions (2), separately for each of the branches, and check the consistency of those recursion relations at the resonances. The recursion relations turn out to be consistent, therefore the expansions (2) of solutions of (1) are free from logarithmic terms. We conclude that the system (1) passes the Painlevé test for integrability successfully and must be expected to possess a Lax pair.

Prolongation Structure: By introducing the variables $p = u_x$, $q = w_x$, $r = p_x$, $s = q_x$, we assume that there exist NxN matrix functions F and G, depending upon u, w, p, q, r, s, such that

$$
\begin{aligned}
y_x &= -yF, \\
y_t &= -yG,
\end{aligned}
\tag{7}
$$

where y is a row matrix with elements y^A, $A = 1, \ldots, N$. The system of

equations in (1) can be represented as the compatibility conditions of (7) if

$$F_t - G_x + [F, G] = 0, \tag{8}$$

where $[F, G]$ is the matrix commutator. This requirement gives the set of partial differential equations for F and G:

$$\begin{aligned} F_p = F_q = F_r = F_s = 0, \qquad F_u = -G_r, \qquad 3wF_u + F_w = -G_s, \\ pG_u + qG_w + rG_p + sG_q - 3(2up - qs + pw^2 + 2uwq)F_u \\ -3(w^2 q + uq + pw)F_w - [F, G] = 0. \end{aligned} \tag{9}$$

Next, we integrate equations (9) and find

$$F = (uw - \frac{w^3}{2})X_1 + \frac{w^2}{2}X_2 + uX_3 + wX_4 + X_5, \tag{10}$$

where X_1, X_2, X_3, X_4, X_5 are constant matrices of integration. It is immediately seen that X_1 is in the center of prolongation algebra [3]. Hence, we can take it to be zero and find G as,

$$\begin{aligned} G = (-r - ws - q^2 + 2u^2 - w^4 - w^2 u)X_3 - (s - w^3 - 3uw)X_4 \\ -(p + wq)X_6 - uwX_7 - (\frac{w^2}{2} + u)X_8 \\ -qX_9 - \frac{w^2}{2}X_{10} - wX_{11} + X_0, \end{aligned} \tag{11}$$

where X_0 is a constant matrix of integration. The remaining elements are

$$\begin{aligned} X_6 = [X_5, X_3], \qquad X_7 = [X_4, X_6], \qquad X_8 = [X_5, X_6], \\ X_9 = [X_5, X_4], \qquad X_{10} = [X_4, X_9], \qquad X_{11} = [X_5, X_9]. \end{aligned} \tag{12}$$

The integrability conditions impose the following restrictions on X_i, $(i = 0, \ldots, 11)$,

$$[X_2, X_3] = 0, \quad [X_5, X_0] = 0, \quad [X_3, [X_3, X_6]] = 0, \quad [X_2, [X_4, X_3]] = 0,$$

$$
\begin{gathered}
[X_3,[X_4,X_3]]=0, \quad [X_3,[X_4,[X_4,X_3]]]=0, \quad [[X_4,[X_4,X_3]],[X_3,X_6]]=0,\\
2X_6+[X_5,X_2]=0, \quad [X_3,X_0]-[X_5,X_8]=0, \quad [X_4,X_2]+4[X_4,X_3]=0,\\
[X_4,X_0]-[X_5,X_{11}]=0, \quad 3X_6-\frac{1}{2}[X_5,[X_3,X_6]]-[X_3,X_8]=0,\\
3X_2-3[X_4,[X_4,X_3]]-[X_2,X_6]+[X_3,X_6]=0,\\
X_7+2[X_5,[X_4,X_3]]-[X_3,X_9]=0,\\
[X_2,X_0]-2[X_4,X_{11}]-[X_5,X_8]-[X_5,X_{10}]=0,\\
[X_2,[X_5,[X_4,X_3]]]+[X_2,X_7]+\frac{1}{2}[X_2,[X_2,X_9]]=0,\\
3X_9-[X_3,X_{11}]-[X_4,X_8]-[X_5,X_7]-2[X_5,[X_5,[X_4,X_3]]]=0,\\
[X_3,X_7]+\frac{1}{2}[X_4,[X_3,X_6]]+[X_3,[X_5,[X_4,X_3]]]=0,\\
X_9-\frac{1}{2}([X_2,X_{11}]+[X_4,X_8]+[X_4,X_{10}])-\\
\frac{1}{3}([X_5,[X_5,[X_4,X_3]]]+[X_5,X_7])-\frac{1}{6}[X_5,[X_2,X_9]]=0,\\
\frac{1}{2}[X_2,X_5]+\frac{1}{4}([X_2,X_8]+[X_2,X_{10}])+\\
\frac{1}{3}([X_4,X_7]+[X_4,[X_5,[X_4,X_3]]])+\frac{1}{6}[X_4,[X_2,X_9]]=0,\\
3X_6-\frac{1}{2}([X_2,X_8]+[X_3,X_8]+[X_3,X_{10}])-[X_4,X_7]-\\
2[X_5,[X_3,X_6]]-[X_4,[X_5,[X_4,X_3]]]-2[X_5,[X_4,[,X_4,X_3]]]=0,\\
8[X_4,X_3]+\frac{1}{4}[X_2,[X_2,X_9]]-2[X_4,[X_4,[X_4,X_3]]]-\\
\frac{1}{6}([X_3,[X_2,X_9]]+11[X_4,[X_3,X_6]])=0.
\end{gathered}
\tag{13}
$$

Together with the Jacobi identities we obtain further relations:

$$
\begin{aligned}
&[X_2, X_6] + 2[X_3, X_6] = 0, \qquad [X_4, X_{11}] - [X_5, X_{10}] = 0, \\
&[X_5, [X_3, X_6]] - [X_3, X_8] = 0, \qquad [X_2, X_8] - [X_5, [X_2, X_6]] = 0, \\
&[X_5, [X_4, X_3]] + [X_3, X_9] - X_7 = 0, \\
&-4[X_5, [X_4, X_3]] + [X_2, X_9] + 2X_7 = 0, \\
&[X_2, [X_5, [X_4, X_3]]] + 2[[X_4, X_3], X_6] = 0, \\
&[X_3, [X_5, [X_4, X_3]]] - [[X_4, X_3], X_6] = 0, \\
&[X_3, [X_2, X_9]] - [X_2, [X_3, X_9]] = 0, \\
&[X_4, X_3] = 0, \qquad [X_2, X_7] = 0, \qquad [X_3, X_7] = 0, \\
&[X_3, X_{10}] = 0, \qquad [X_4, X_7] = 0, \qquad [X_5, X_7] = X_9, \\
&[X_2, [X_2, X_9]] = 0, \qquad [X_4, [X_3, X_6]] = 0, \\
&[X_5, X_8] + [X_5, X_{10}] = 0.
\end{aligned} \tag{14}
$$

In order to find the Lie algebra generated by F and matrix representations of the generators $\{X_i\}_0^{11}$, we follow the strategy of Dodd-Fordy [3]. First we reduce the number of elements. By using equations (12) -(14), we get $X_2 = -2X_3$. Next, we locate nilpotent and neutral elements. The equations (12) and (13) together with $X_2 = -2X_3$ give that, $[X_5, X_3] = X_6$ and $[X_3, X_6] = 2X_3$, hence X_3 is nilpotent and X_6 is the neutral element. Let us note that the system of equations in (1) has the following scale symmetry

$$
x \to \lambda^{-1}x, \qquad t \to \lambda^{-3}t, \qquad u \to \lambda^2 u, \qquad w \to \lambda w, \tag{15}
$$

which implies that the elements X_i must satisfy

$$
\begin{aligned}
&X_0 \to \lambda^3 X_0, \qquad X_3 \to \lambda^{-1}X_3, \qquad X_4 \to X_4, \qquad X_5 \to \lambda X_5, \\
&X_6 \to X_6, \qquad X_7 \to X_7, \qquad X_8 \to \lambda X_8, \qquad X_9 \to \lambda X_9, \\
&X_{10} \to \lambda X_{10}, \qquad X_{11} \to \lambda^2 X_{11},
\end{aligned} \tag{16}
$$

where λ is a constant. By using the basis elements, we try to embed the prolongation algebra into $sl(n+1, c)$. Starting from the case $n = 1$, we

found that $sl(2,c)$ can not be the whole algebra. The simplest non-trivial closure is in terms of $sl(3,c)$. We take

$$X_3 = e_{-\alpha_1}, \qquad X_6 = h_1, \tag{17}$$

where we use the standart Cartan-Weyl basis [7] of A_2. Together with the scale symmetries we find that

$$\begin{aligned}
X_0 &= -4c_2^2\lambda^4 e_{-\alpha_1} - 36c_1^3\lambda^3(h_1+2h_2) - 4c_2\lambda^2 e_{\alpha_1},\\
X_4 &= d_1(h_1+2h_2) + d_2\lambda^{-1}e_{\alpha_2} + d_3\lambda^2 e_{-\alpha_1-\alpha_2},\\
X_5 &= e_{\alpha_1} + c_1\lambda(h_1+2h_2) + c_2\lambda^2 e_{-\alpha_1},\\
X_7 &= d_2\lambda^{-1}e_{\alpha_2} + d_3\lambda^2 e_{-\alpha_1-\alpha_2},\\
X_8 &= -2e_{\alpha_1} + 2c_2\lambda^2 e_{-\alpha_1},\\
X_9 &= d_2\lambda^{-1}e_{\alpha_1+\alpha_2} - d_3\lambda^2 e_{-\alpha_2} + 3c_1d_2e_{\alpha_2} - 3c_1d_3\lambda^3 e_{-\alpha_1-\alpha_2},\\
X_{10} &= -d_2d_3\lambda(h_1+2h_2) - 6c_1d_2d_3\lambda^2 e_{-\alpha_1},\\
X_{11} &= (9c_1^2+c_2)d_2\lambda e_{\alpha_2} + 6c_1d_3\lambda^3 e_{-\alpha_2} + 6c_1d_2e_{\alpha_1+\alpha_2} + (9c_1^2+c_2)d_3\lambda^4 e_{-\alpha_1-\alpha_2},
\end{aligned} \tag{18}$$

where $\{c_i\}_1^2$ and $\{d_i\}_1^3$ are constants with conditions

$$d_1d_2 = 0, \qquad d_1d_3 = 0, \qquad d_2d_3 = 6c_1, \qquad c_2 = 9c_1^2. \tag{19}$$

We choose $d_1 = 0$, $c_1 = d_2 = 1$. So that, $X_7 = X_4$ and $X_0 = -36\lambda^2 X_5$. Then, we obtain the matrix representations of the generators X_i as

$$X_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \qquad X_4 = \begin{pmatrix} 0 & 0 & 0 \\ -\lambda^{-1} & 0 & 0 \\ 0 & 6\lambda^2 & 0 \end{pmatrix},$$

$$X_5 = \begin{pmatrix} -\lambda & 0 & 1 \\ 0 & 2\lambda & 0 \\ 9\lambda^2 & 0 & -\lambda \end{pmatrix}, \qquad X_6 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix},$$

$$X_8 = \begin{pmatrix} 0 & 0 & -2 \\ 0 & 0 & 0 \\ 18\lambda^2 & 0 & 0 \end{pmatrix}, \qquad X_9 = \begin{pmatrix} 0 & 6\lambda^2 & 0 \\ -3 & 0 & \lambda^{-1} \\ 0 & -18\lambda^3 & 0 \end{pmatrix},$$

$$X_{10} = \begin{pmatrix} 6\lambda & 0 & 0 \\ 0 & -12\lambda & 0 \\ -36\lambda^2 & 0 & 6\lambda \end{pmatrix}, \qquad X_{11} = \begin{pmatrix} 0 & -36\lambda^3 & 0 \\ -18\lambda & 0 & 6 \\ 0 & 108\lambda^4 & 0 \end{pmatrix}. \tag{20}$$

By substituting the matrix representations of the generators into equations (10) and (11) we can construct the Lax pair, $\Psi_x = X\Psi, \Psi_t = T\Psi$, for the system (1), with the following matrices X and T:

$$X = \begin{pmatrix} \lambda & w\lambda^{-1} & w^2 - u - 9\lambda^2 \\ 0 & -2\lambda & -6w\lambda^2 \\ -1 & 0 & \lambda \end{pmatrix}, \tag{21}$$

$T = \{\{p + wq + 3\lambda w^2 - 36\lambda^3, (w^3 + 2uw - s)\lambda^{-1} - 3q - 18\lambda w, r + ws + q^2 - 2u^2 + w^4 + w^2 u - 9\lambda^2 w^2 + 18\lambda^2 u + 324\lambda^4\}, \{6q\lambda^2 - 36\lambda^3 w, -6\lambda w^2 + 72\lambda^3, 6(s - w^3 - 2uw)\lambda^2 - 18q\lambda^3 + 108\lambda^4 w\}, \{-w^2 - 2u + 36\lambda^2, q\lambda^{-1} + 6w, -p - wq + 3\lambda w^2 - 36\lambda^3\}\}$, where the matrix T is written by rows and $X = -F^\dagger, T = -G^\dagger,\ \Psi = y^\dagger$.

The forms of X and T are unusual in the sense of the dependence on λ. It is possible to obtain equivalent matrices by the gauge transformation,

$$X' = SXS^{-1},\ \ T' = STS^{-1}, \tag{22}$$

where

$$S = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & \lambda^{-1} & 0 \end{pmatrix}. \tag{23}$$

The result is

$$X' = \begin{pmatrix} \lambda & u - w^2 + 9\lambda^2 & w \\ 1 & \lambda & 0 \\ 0 & 6\lambda w & -2\lambda \end{pmatrix}, \tag{24}$$

$T' = \{\{p + wq + 3\lambda w^2 - 36\lambda^3, -r - ws - q^2 + 2u^2 - w^4 - w^2 u + 9\lambda^2 w^2 - 18\lambda^2 u - 324\lambda^4, w^3 + 2uw - s - 3q\lambda - 18\lambda^2 w\}, \{w^2 + 2u - 36\lambda^2, -p - wq + 3\lambda w^2 -$

$36\lambda^3, -q-6w\lambda\}, \{6q\lambda-36\lambda^2 w, -6(s-w^3-2uw)\lambda+18q\lambda^2-108\lambda^3 w, -6\lambda w^2+72\lambda^3\}\}$.

The matrix X' gives us exactly the spectral problem for the KdV equation when $w=0$. But X' does not reduce to the one for mKdV equation when $u=0$. This result should be expected because the Kersten-Krasil'shchik system, when $u=0$, gives not only mKdV equation, as stated in [1], but also an ordinary differential equation in w. Finally, we note that the Lax pair obtained from (7) with (24) is a true Lax pair since the parameter λ cannot be removed from X' by a gauge transformation, as can be proven by a gauge-invariant technique [8].

Acknowledgements

This work is supported in part by the Scientific and Technical Research Council of Turkey (TUBITAK).

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